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ON THE HORIZONTAL COHOMOLOGY
WITH GENERAL COEFFICIENTS

Michal Marvan

This paper is a continuation of the author's paper [5], where the Vinogradov category [9],[12] of nonlinear partial differential equations was shown to be comonadic. This means that it belongs to a class of categories well known to the category theorists and exhaustively studied during the last 30 years in connection with categorical algebra and categorical homology theory (cf. [3],[4], our general references for all categorical concepts).

In this paper we profit from the results achieved. Namely, we show, that the Van Osdol [8] bicohomology theory, originally developed for a better understanding of certain facts occurring in sheaf theory, fits our situation as well. This gives rise to a new cohomology theory for differential equations, naturally generalizing the horizontal cohomology theory of [10],[11].

Throughout the paper it will be

$\omega \dots \mathbb{N}_0$,

$M \dots$ a finite-dimensional paracompact smooth manifold,

$m \dots$ its dimension,

This paper is in final form and no version of it will be submitted for publication elsewhere.

\mathcal{M}_M ... any category of smooth $\leq \omega$ -dimensional fibered manifolds over M with smooth maps over M as morphisms, with Whitney sums as finite products, which admits:

j^r ... the r -jet prolongation functor $\mathcal{M}_M \rightarrow \mathcal{M}_M$, $r \leq \omega$, i.e. an assignment to a manifold $Y \in \mathcal{M}_M$ of the manifold $j^r Y$ of all r -jets $j_x^r \gamma$ of local sections γ of Y , $x \in M$.

The reader should check his favorite category of ω -dimensional manifolds for these properties.

\mathcal{J} $j^\omega: \mathcal{M}_M \rightarrow \mathcal{M}_M$.

\mathbb{J} the comonad $(\mathcal{J}, \pi, \iota)$ in \mathcal{M}_M , with the counit π defined by $\pi Y: j^\omega Y \rightarrow \text{Id}$, $j_x^\omega \gamma \mapsto \gamma(x)$, and the comultiplication ι defined by $\iota Y: j^\omega Y \rightarrow j^\omega j^\omega Y$, $j_x^\omega \gamma \mapsto j_x^\omega j^\omega \gamma$, where $j_x^\omega \gamma: x \mapsto j_x^\omega \gamma$.

\mathcal{DE} ... the Vinogradov [9],[11],[12] category of infinitely prolonged systems of nonlinear partial differential equations (henceforth simply equations) and solution preserving differential operators between them.

\mathcal{DE}_M .. the subcategory of \mathcal{DE} of equations with the base manifold of independent variables M , and independent variables preserving differential operators between them.

$\mathcal{M}_M^{\mathbb{J}}$... the Eilenberg-Moore category of \mathbb{J} -coalgebras, in [5] identified with \mathcal{DE}_M .

In what follows, \mathbb{J} -coalgebras and equations are **synonyma**.

\mathcal{J} $\mathcal{M}_M \rightarrow \mathcal{M}_M^{\mathbb{J}}$ - the cofree coalgebra = "empty equation" functor $\mathcal{M} \rightarrow \mathcal{M}_M^{\mathbb{J}}$, $Y \mapsto (j^\omega Y, \iota Y)$ = the right adjoint to the forgetful functor $\mathcal{M}_M^{\mathbb{J}} \rightarrow \mathcal{M}_M$, $(X, \xi) \mapsto X$.

We also make an agreement that $[\cdot]_M$ denotes hom-sets in $\mathcal{M}_M^{\mathbb{J}}$ to distinguish them from hom-sets $(\cdot)_M$ in \mathcal{M}_M .

As the functor j^ω preserves Whitney sums in \mathcal{M}_M , so does the functor $\mathcal{J}: \mathcal{M}_M \rightarrow \mathcal{M}_M^{\mathbb{J}}$, so that all requirements of Van Osdol [8] to construct the bicohomology theory relative to functors \mathcal{J} and $\text{Id}: \mathcal{M}_M^{\mathbb{J}} \rightarrow \mathcal{M}_M^{\mathbb{J}}$ are fulfilled.

Namely, for any abelian group object $\mathcal{A} = (A, \alpha, +, -, 0)$ in $\mathbb{M}_M^{\mathbb{J}}$, we have abelian groups $\mathcal{Y}\mathcal{A}$, $\mathcal{Y}^2\mathcal{A} = \mathcal{Y}\mathcal{Y}\mathcal{A}$, $\mathcal{Y}^3\mathcal{A} = \mathcal{Y}\mathcal{Y}\mathcal{Y}\mathcal{A}$, etc., and abelian group homomorphisms

$$\begin{aligned} \chi_n^n \mathcal{A}: \mathcal{Y}^n \mathcal{A} &\xrightarrow{\mathcal{Y}^n \alpha} \mathcal{Y}^{n+1} \mathcal{A}, \\ \chi_i^n \mathcal{A}: \mathcal{Y}^n \mathcal{A} &\xrightarrow{\mathcal{Y}^i \iota \mathcal{Y}^{n-i-1} \mathcal{A}} \mathcal{Y}^{n+1} \mathcal{A}, \quad i=0, \dots, n-1. \end{aligned}$$

This allows us to construct a complex of abelian groups

$$(1) \quad 0 \rightarrow [\mathcal{X}, \mathcal{Y}\mathcal{A}]_M \xrightarrow{\partial_1} [\mathcal{X}, \mathcal{Y}^2\mathcal{A}]_M \xrightarrow{\partial_2} [\mathcal{X}, \mathcal{Y}^3\mathcal{A}]_M \xrightarrow{\partial_3} \dots$$

for any coalgebra $\mathcal{X} = (X, \xi)$, where

$$[\mathcal{X}, \mathcal{Y}^n \mathcal{A}]_M \ni \varphi \xrightarrow{\partial_n} \sum_{i=0}^n (-1)^i \chi_i^n \mathcal{A} \circ \varphi \in [\mathcal{X}, \mathcal{Y}^{n+1} \mathcal{A}]_M$$

The condition $\partial_{n+1} \circ \partial_n = 0$ then follows immediately from the definitions. The group

$$H_{\mathbb{J}}^n(\mathcal{X}, \mathcal{A}) := \frac{\text{Ker } \partial_{n+1}}{\text{Im } \partial_n}$$

is called the n -th \mathbb{J} -cohomology group of the equation \mathcal{X} with coefficients in the group \mathcal{A} .

Because of the adjointness isomorphism $\#$:

$(X, A)_M \cong [\mathcal{X}, \mathcal{Y}\mathcal{A}]_M$, the complex (1) is isomorphic to

$$(1') \quad 0 \rightarrow (X, A)_M \xrightarrow{\partial'_1} (X, \mathcal{Y}\mathcal{A})_M \xrightarrow{\partial'_2} (X, \mathcal{Y}^2\mathcal{A})_M \xrightarrow{\partial'_3} \dots$$

where $\partial'_1: f \mapsto \mathcal{Y}f \circ \xi - \alpha \circ f$, $\partial'_2: f \mapsto \mathcal{Y}f \circ \xi - \iota A \circ f + \mathcal{Y}\alpha \circ f$ etc. From the first assignment it immediately follows, that $\partial'_1 f = 0$ if and only if f is a \mathbb{J} -homomorphism $\mathcal{X} \rightarrow \mathcal{A}$. Hence

$$(2) \quad H_{\mathbb{J}}^0(\mathcal{X}, \mathcal{A}) \cong [\mathcal{X}, \mathcal{A}]_M \cong \mathcal{D}\mathcal{E}_M(\mathcal{X}, \mathcal{A})$$

The expression for ∂'_2 then serves as the basis for the identification of the elements of $H_{\mathbb{J}}^1(\mathcal{X}, \mathcal{A})$ with isomorphism classes of principal bundles over \mathcal{X} with the structure group \mathcal{A} in [8], Th.7. We skip the identification here, but remark that according to Theorem 1 below this reveals the categorical background of Khorkova [1] work on $\bar{H}^1 \mathcal{X}$ and might result in a generalization of [1] to a wider class of coverings $\tilde{\mathcal{X}} \rightarrow \mathcal{X}$ in the sense of [2],[9].

Lemma 1. For any equation $X \in \mathbb{M}_M^{\mathbb{J}}$ and any vector bundle $B \in \mathbb{M}_M$ the groups $H_{\mathbb{J}}^n(X, \mathcal{F}B)$ are zero for any $n = 1, 2, 3, \dots$

Proof (cf. [4], exercise 3.1.22(b)): According to (2) it is to be verified the exactness of the sequence

$$0 \rightarrow [X, \mathcal{F}A]_M \xrightarrow{\ker \partial_1} [X, \mathcal{F}^2 A]_M \xrightarrow{\partial_1} [X, \mathcal{F}^3 A]_M \xrightarrow{\partial_2} \dots$$

where now $\partial_n \varphi = \sum_{i=0}^n (-1)^i \chi_i^n \mathcal{F}^i A \circ \varphi = \sum_{i=0}^n (-1)^i \chi_i^{n+1} A \circ \varphi$. The map

$$s_{n+1} = (-1)^n \mathcal{F}^{n+1} \pi_A: \mathcal{F}^{n+2} A \longrightarrow \mathcal{F}^{n+1} A$$

induces a contracting homotopy

$$[X, s_{n+1}]_M: [X, \mathcal{F}^{n+2} A]_M \longrightarrow [X, \mathcal{F}^{n+1} A]_M$$

Indeed, $s_{n+1} \circ \chi_i^{n+1} A + \chi_i^n A \circ s_n = 0$ for $i = 0, 1, \dots, n-1$, whence $s_{n+1} \circ \partial_n + \partial_{n-1} \circ s_n = (-1)^n s_{n+1} \circ \chi_n^{n+1} = \text{id}$ for $n > 0$.

In what follows we restrict our choice of abelian group objects in $\mathbb{M}_M^{\mathbb{J}}$ to linear equations. For a linear equation, say $A = (A, \alpha, +, -, 0) \in \mathbb{M}_M^{\mathbb{J}}$, A is a ω -dimensional vector bundle over M . We define a homomorphism of linear equations as a \mathbb{J} -homomorphism, which is simultaneously a linear map of the underlying vector bundles. We call a sequence $A \xrightarrow{f} B \xrightarrow{g} C$ of homomorphisms of linear equations exact, if $\text{Ker } g$ and $\text{Im } f$ exist as vector bundles and are equal.

Lemma 2. Let $A \hookrightarrow B \twoheadrightarrow C$ be a short exact sequence of vector bundles over M . Then the induced sequences $\mathcal{F}A \hookrightarrow \mathcal{F}B \twoheadrightarrow \mathcal{F}C$ and $(X, A)_M \hookrightarrow (X, B)_M \twoheadrightarrow (X, C)_M$ are exact for any $X \in \mathbb{M}_M^{\mathbb{J}}$ as well.

Proof: Since M is paracompact, any short exact sequence of vector bundles over M splits, whence any product preserving functor is exact, particularly \mathcal{F} and $(X, -)_M$.

Lemma 3. Assigned to any short exact sequence of linear equations $A \xrightarrow{f} B \xrightarrow{g} C$ and any equation $X \in \mathbb{M}_M^{\mathbb{J}}$ there is an exact sequence of abelian groups

$$(3) \quad \begin{aligned} 0 \rightarrow [X, A]_M &\rightarrow [X, B]_M \rightarrow [X, C]_M \rightarrow H_{\mathbb{J}}^1(X, A) \rightarrow \dots \\ \dots &\rightarrow H_{\mathbb{J}}^n(X, A) \rightarrow H_{\mathbb{J}}^n(X, B) \rightarrow H_{\mathbb{J}}^n(X, C) \rightarrow H_{\mathbb{J}}^{n+1}(X, A) \rightarrow \dots \end{aligned}$$

Proof: From the naturality of the homomorphisms ∂ it follows the existence of a short sequence of complexes

$$(1') \quad \begin{array}{ccccccc} 0 & \rightarrow & (X, A)_M & \xrightarrow{\partial'_1} & (X, \mathcal{F}A)_M & \xrightarrow{\partial'_2} & (X, \mathcal{F}^2 A)_M \xrightarrow{\partial'_3} \dots \\ & & \downarrow & & \downarrow & & \downarrow \\ 0 & \rightarrow & (X, B)_M & \xrightarrow{\partial'_1} & (X, \mathcal{F}B)_M & \xrightarrow{\partial'_2} & (X, \mathcal{F}^2 B)_M \xrightarrow{\partial'_3} \dots \\ & & \downarrow & & \downarrow & & \downarrow \\ 0 & \rightarrow & (X, C)_M & \xrightarrow{\partial'_1} & (X, \mathcal{F}C)_M & \xrightarrow{\partial'_2} & (X, \mathcal{F}^2 C)_M \xrightarrow{\partial'_3} \dots \end{array}$$

which is exact due to the preceding lemma and induces the exact sequence of the assertion.

To compute the \mathbb{J} -cohomology we use the standard method of resolutions. We define a resolution of a linear equation A as an exact sequence $A_0 \rightarrow A_1 \rightarrow A_2 \rightarrow A_3 \rightarrow \dots$ for which it is $A \cong \text{Ker}(A_0 \rightarrow A_1)$. Let us call a resolution $A_0 \rightarrow A_1 \rightarrow A_2 \rightarrow \dots$ acyclic, if $H_{\mathbb{J}}^n(X, A_i) = 0$ for every $X \in \mathcal{M}_M^{\mathbb{J}}$ and every $n > 0, i \geq 0$. Let us call the resolution $A_0 \rightarrow A_1 \rightarrow A_2 \rightarrow \dots$ cofree, if all the equations A_i are cofree, i.e. are of the form $A_i = \mathcal{F}B, B \in \mathcal{M}_M$. By Lemma 1, all cofree resolutions are acyclic.

Definition: Let $X \in \mathcal{M}_M^{\mathbb{J}}$ be an equation, let $A \in \mathcal{M}_M^{\mathbb{J}}$ be a linear equation and let $A_0 \rightarrow A_1 \rightarrow A_2 \rightarrow \dots$ be a resolution of the latter. Define a horizontal complex of the equation X , corresponding to this equation, as the complex

$$(4) \quad 0 \rightarrow [X, A_0]_M \rightarrow [X, A_1]_M \rightarrow [X, A_2]_M \rightarrow \dots$$

Denote by $\bar{H}^n(X, A)$ the factor

$$\frac{\text{Ker}([X, A_n]_M \rightarrow [X, A_{n+1}]_M)}{\text{Im}([X, A_{n-1}]_M \rightarrow [X, A_n]_M)}$$

Theorem 1. Let $\mathcal{A}_0 \rightarrow \mathcal{A}_1 \rightarrow \mathcal{A}_2 \rightarrow \dots$ be an acyclic resolution of an equation \mathcal{A} . Then for every equation \mathcal{X} and each natural number n there is a natural isomorphism

$$\bar{H}^n(\mathcal{X}, \mathcal{A}) \cong H_{\mathbb{J}}^n(\mathcal{X}, \mathcal{A}).$$

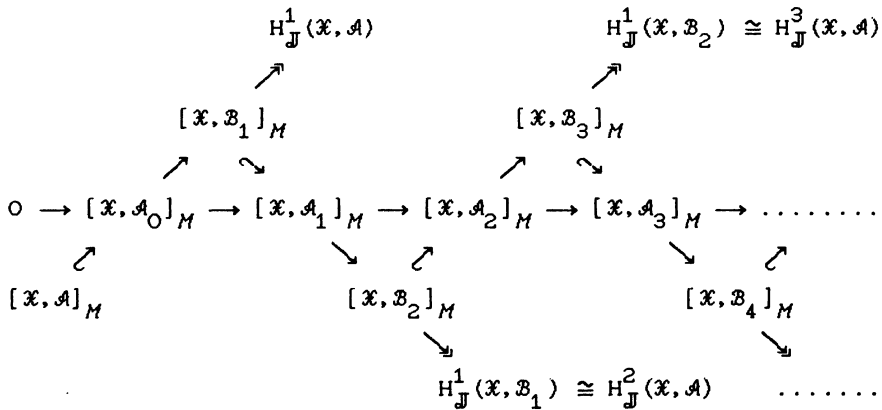
Proof: Denote by \mathcal{B}_i the vector bundle $\text{Ker}(A_i \rightarrow A_{i+1}) \cong \text{Im}(A_{i-1} \rightarrow A_i)$, equipped with the \mathbb{J} -coalgebra structure induced from \mathcal{A}_i . Then for any of the short exact sequences

$$\begin{aligned} 0 \rightarrow \mathcal{A} \hookrightarrow \mathcal{A}_0 \twoheadrightarrow \mathcal{B}_1 \rightarrow 0, \dots, \\ 0 \rightarrow \mathcal{B}_i \hookrightarrow \mathcal{A}_i \twoheadrightarrow \mathcal{B}_{i+1} \rightarrow 0, \dots, \end{aligned}$$

the corresponding exact sequences (3) decompose into

$$\begin{aligned} 0 \rightarrow [\mathcal{X}, \mathcal{A}]_M \rightarrow [\mathcal{X}, \mathcal{A}_0]_M \rightarrow [\mathcal{X}, \mathcal{B}_1]_M \rightarrow H_{\mathbb{J}}^1(\mathcal{X}, \mathcal{A}) \rightarrow 0, \dots \\ \dots, \quad 0 \rightarrow H_{\mathbb{J}}^n(\mathcal{X}, \mathcal{B}_1) \cong H_{\mathbb{J}}^{n+1}(\mathcal{X}, \mathcal{A}) \rightarrow 0, \dots \\ 0 \rightarrow [\mathcal{X}, \mathcal{B}_i]_M \rightarrow [\mathcal{X}, \mathcal{A}_i]_M \rightarrow [\mathcal{X}, \mathcal{B}_{i+1}]_M \rightarrow H_{\mathbb{J}}^1(\mathcal{X}, \mathcal{B}_i) \rightarrow 0, \dots \\ \dots, \quad 0 \rightarrow H_{\mathbb{J}}^n(\mathcal{X}, \mathcal{B}_{i+1}) \cong H_{\mathbb{J}}^{n+1}(\mathcal{X}, \mathcal{B}_i) \rightarrow 0, \dots \end{aligned}$$

Therefore, in the commutative diagram



all the \nearrow and \searrow sequences are exact, whence

$$\begin{aligned} \bar{H}^0(\mathcal{X}, \mathcal{A}) &= \text{Ker}([\mathcal{X}, \mathcal{A}_0] \rightarrow [\mathcal{X}, \mathcal{A}_1]) \cong \\ &\cong \text{Ker}([\mathcal{X}, \mathcal{A}_0] \rightarrow [\mathcal{X}, \mathcal{B}_1]) \cong \\ &\cong [\mathcal{X}, \mathcal{A}]_M. \end{aligned}$$

and

$$\begin{aligned}
 \bar{H}^n(\mathcal{X}, \mathcal{A}) &\cong \frac{\text{Ker } ([\mathcal{X}, \mathcal{A}_n]_M \rightarrow [\mathcal{X}, \mathcal{A}_{n+1}]_M)}{\text{Im } ([\mathcal{X}, \mathcal{A}_{n-1}]_M \rightarrow [\mathcal{X}, \mathcal{A}_n]_M)} \cong \\
 &\cong \frac{\text{Ker } ([\mathcal{X}, \mathcal{A}_n]_M \rightarrow [\mathcal{X}, \mathcal{B}_{n+1}]_M)}{\text{Im } ([\mathcal{X}, \mathcal{A}_{n-1}]_M \rightarrow [\mathcal{X}, \mathcal{A}_n]_M)} \cong \\
 &\cong \frac{[\mathcal{X}, \mathcal{B}_n]_M}{\text{Im } ([\mathcal{X}, \mathcal{A}_{n-1}]_M \rightarrow [\mathcal{X}, \mathcal{B}_n]_M)} \cong \\
 &\cong H_{\mathbb{J}}^1(\mathcal{X}, \mathcal{B}_{n-1}) \cong \\
 &\cong H_{\mathbb{J}}^2(\mathcal{X}, \mathcal{B}_{n-2}) \cong \\
 &\dots\dots\dots \\
 &\cong H_{\mathbb{J}}^{n-1}(\mathcal{X}, \mathcal{B}_1) \cong \\
 &\cong H_{\mathbb{J}}^n(\mathcal{X}, \mathcal{A}).
 \end{aligned}$$

Thus the groups $\bar{H}^n(\mathcal{X}, \mathcal{A})$ do not depend on the choice of the resolution $\mathcal{A}_0 \rightarrow \mathcal{A}_1 \rightarrow \mathcal{A}_2 \rightarrow \dots$, if only it is acyclic. Let us call the group $\bar{H}^n(\mathcal{X}, \mathcal{A})$ the *n*-th horizontal cohomology group of the equation \mathcal{X} with coefficients in the linear equation \mathcal{A} .

There is a wide class of linear equations possessing a cofree resolution of a finite length. See [7], Theorem 5.5 for the following statement:

For any involutive linear equation $\mathcal{A} \in \mathbb{M}_M^{\mathbb{J}}$, $\dim M = m$ there exists a cofree resolution of the form

$$(5) \quad \mathbb{Y}B_0 \xrightarrow{\Phi_1} \mathbb{Y}B_1 \xrightarrow{\Phi_2} \dots \xrightarrow{\Phi_m} \mathbb{Y}B_m \rightarrow 0 \rightarrow 0 \rightarrow \dots$$

In what follows it is called the Janet resolution and the corresponding complex of differential operators

$$(6) \quad 0 \rightarrow B_0 \xrightarrow{\varphi_1} B_1 \xrightarrow{\varphi_2} \dots \xrightarrow{\varphi_m} B_m \rightarrow 0 \rightarrow \dots,$$

$\Phi_i = \varphi_i^{\mathbb{H}}$, is called the Janet sequence.

For a coalgebra $\mathfrak{X} = (X, \xi) \in \mathbb{M}_M^{\mathbb{J}}$ the corresponding complex (4),

$$0 \rightarrow [\mathfrak{X}, \mathfrak{F}B_0]_M \xrightarrow{[\mathfrak{X}, \Phi_1]_M} [\mathfrak{X}, \mathfrak{F}B_1]_M \xrightarrow{[\mathfrak{X}, \Phi_2]_M} [\mathfrak{X}, \mathfrak{F}B_2]_M \rightarrow \dots$$

is isomorphic to the complex

$$(7) \quad 0 \rightarrow (\mathfrak{X}, B_0)_M \xrightarrow{(\mathfrak{X}, \varphi_1)_M} (\mathfrak{X}, B_1)_M \xrightarrow{(\mathfrak{X}, \varphi_2)_M} (\mathfrak{X}, B_2)_M \rightarrow \dots$$

which we shall call the *horizontal Janet complex*.

Corollary: $H_{\mathbb{J}}^n(\mathfrak{X}, \mathcal{A}) = 0$ for $n > m$, for any equation $\mathfrak{X} \in \mathbb{M}_M^{\mathbb{J}}$ and any involutive linear equation $\mathcal{A} \in \mathbb{M}_M^{\mathbb{J}}$.

Moreover, for non-overdetermined equations we have $B_2 = B_3 = \dots = B_m = 0$ (see [7], Theorem 6.8), so that both Janet sequence and Janet complex have exactly two terms.

Corollary: $H_{\mathbb{J}}^n(\mathfrak{X}, \mathcal{A}) = 0$ for $n > 2$, for any equation $\mathfrak{X} \in \mathbb{M}_M^{\mathbb{J}}$ and any non-overdetermined linear equation $\mathcal{A} \in \mathbb{M}_M^{\mathbb{J}}$.

Example: The common de Rham complex

$$\mathfrak{F}M \xrightarrow{d} \Lambda M \xrightarrow{d} \Lambda^2 M \xrightarrow{d} \dots \xrightarrow{d} \Lambda^m M \rightarrow 0$$

and the corresponding Spencer sequence

$$\mathfrak{F}\mathfrak{F}M \xrightarrow{S} \mathfrak{F}\Lambda M \xrightarrow{S} \mathfrak{F}\Lambda^2 M \xrightarrow{S} \dots \xrightarrow{S} \mathfrak{F}\Lambda^3 M \rightarrow 0$$

serve us as the Janet complex and Janet sequence of the "equation of constants" $\partial y / \partial x^i = 0, i = 1, \dots, m$, correspondingly. The horizontal Janet complex then coincides with the *horizontal de Rham complex*

$$\mathfrak{F}X \xrightarrow{\bar{d}} \bar{\Lambda}X \xrightarrow{\bar{d}} \bar{\Lambda}^2 X \xrightarrow{\bar{d}} \dots \xrightarrow{\bar{d}} \bar{\Lambda}^m X \rightarrow 0$$

studied in Vinogradov [10],[11] by means of the so called *\mathcal{E} -spectral sequence*, associated with the restriction on \mathfrak{X} of the famous "*variational bicomplex*" $\Lambda^{p,q}$.

By similar methods we are able to prove the following:

Theorem 3. Associated with an equation $\mathcal{X} \in \mathcal{DE}_M$ and an involutive linear equation $\mathcal{A} \in \mathcal{DE}_M$ possessing a Janet resolution (1), there is a bicomplex $B^{p,q}\mathcal{X}$ such that

- I. Its first spectral sequence $E_r^{p,q}(\mathcal{X})$ locally reduces to the Janet cohomology of the equation \mathcal{A} ;
- II. Its second spectral sequence $\mathbb{H}_r^{p,q}(\mathcal{X})$ satisfies
- $$\mathbb{H}_1^{0,q}(\mathcal{X}) = H_{\mathbb{J}}^q(\mathcal{X}, \mathcal{A})$$

and both converge.

Finally, Vinogradov [10],[11] methods allow us to compute the terms $\mathbb{H}_r^{p,q}$ necessary to find $H_{\mathbb{J}}^q(\mathcal{X}, \mathcal{A})$. Essentially the same picture is observed: Generalized Spencer complexes occur and the two-line theorem is valid. The details should appear in [6]. This enlarges the class [1] of coverings $\tilde{\mathcal{X}} \rightarrow \mathcal{X}$ computable by means of a spectral sequence.

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